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Separation of the two dimensional Laplace operator by the disconjugacy property

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Abstract

In this paper we have studied the separation for the Laplace differential operator of the form

$$P[u] = -\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) + q(x, y)u(x, y)$$

in the Hilbert space $H = L^2(\Omega)$, with potential $q(x, y) \in C^1(\Omega)$. We show that certain properties of positive solutions of the disconjugate second order differential expression P[u] imply the separation of minimal and maximal operators determined by P i.e, the property that $P(u) \in L^2(\Omega) \Rightarrow qu \in L^2(\Omega), \Omega \in R^2$. A property leading to a new proof and generalization of a 1971 separation criterion due to Everitt and Giertz. This result will allow the development of several new sufficient conditions for separation and various inequalities associated with separation. A final result of this paper shows that the disconjugacy of $P - \lambda q^2$ for some $\lambda > 0$ implies the separation of P.

Keywords: Separation; Laplace differential operator; Disconjugacy; Hilbert space

1. Introduction

The concept of separation of differential operators was first introduced by Everitt and Giertz in [1]. Mohamed and Atia [2] have studied the separation property of the Sturm-Liouville differential operator of the form

$$Ly(x) = -\frac{d}{dx}[\mu(x)\frac{dy}{dx}] + Q(x)y(x)$$

in the space $H_p(R)$, for p = 1,2, where $Q(x) \in L(\ell_p)$ is an operator potential which is a bounded linear operator on ℓ_p , and $\mu(x) \in C^1(R)$ is a positive continuous function on R.

Mohamed and Atia[3] have studied the separation of the Schrodinger operator of the form

$$Su(x) = -\Delta u(x) + V(x)u(x),$$

with the operator potential $V(x) \in C^{1}(\mathbb{R}^{n}, L(H_{1}))$, in the Hilbert space $L_{2}(\mathbb{R}^{n}, H_{1})$, where $\Delta = \sum_{i=1}^{n} \frac{\partial^{2}}{\partial x_{i}^{2}}$ is the Laplace operator in \mathbb{R}^{n} .

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Mohamed and Atia[4] have studied the separation of the Laplace-Beltrami differential operator of the form

$$Au = -\frac{1}{\sqrt{\det g(x)}} \frac{\partial}{\partial x_i} \left[\sqrt{\det g(x)} g^{-1}(x) \frac{\partial u}{\partial x_i} \right] + V(x)u(x),$$

for every $x \in \Omega \subset \mathbb{R}^n$, in the Hilbert space $H = L_2(\Omega, H_1)$ with the operator potential $V(x) \in C'(\Omega, L(H_1))$, where $L(H_1)$ is the space of all bounded linear operators on the Hilbert space H_1 , $g(x) = g_{ij}(x)$ is the Riemannian matrix and $g^{-1}(x)$ is the inverse of the matrix g(x).

In [5] Brown has shown that certain properties of positive solutions of discongugate second order differential expressions

$$M[y] = -(py')' + qy$$

imply the separation of the minimal and maximal operators determined by M in $L(I_a)$, where $I_a = [a, \infty)$ and $a \succ \infty$. More fundamental results of separation have been obtained by Brown [6] and [7].

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In this paper we have generalized this work to prove the separation of the two dimensional Laplace operator.

Consider the two dimensional Laplace differential operator of the form

$$P[u] = -\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) + q(x, y)u(x, y)$$
(1)

P is said disconjugate on Ω if and only if there exists a positive solution u(x,y) on the interior of Ω . For additional discussions see [8]. We show that properties of positive solutions of disconjugate second order differential operator (1) [9], imply the separation of minimal and maximal operators determined by *P* in $L^2(\Omega)$ i.e, the property that P[u] $\in L^2(\Omega) \Rightarrow qu \in L^2(\Omega)$. In particular, the preminimal and maximal operators L_0' and *L* are given by P[u]for *u* in domain $D_0' = C_0^{\infty}(\Omega)$, the space of infinitely differential functions with compact support in the interior of Ω and

$$D = \{ u \in L^{2}(\Omega) \cap C_{loc}(\Omega) \mid u_{xx} + u_{yy} \\ \in C_{loc}(\Omega), P[u] \in L^{2}(\Omega) \}$$

where $C_{loc}(\Omega)$ stands for the real locally absolutely continuous functions on Ω , and $L^2(\Omega)$ denotes the usual Hilbert space associated with equivalence classes of Lebesgue square integrable functions fand g having norm

$$||f|| = \left(\iint_{\Omega} |f(x,y)|^2 \ dxdy\right)^{\frac{1}{2}} \bullet$$

and inner product

$$[f,g] = \left(\iint_{\Omega} f(x,y) \ \overline{g(x,y)} \ dxdy\right)^{\overline{2}}$$

The minimal operator L_o with domain D_o is defined as the closure of L_o' .

With the above definitions one can show that:

(i) $C_0^{\infty}(\Omega) \subset D_0' \subset D_0 \subset D$. (ii) D_o' , D_o and D are dense in $L^2(\Omega)$.

P is a limit point of L_P at ∞ if there is at most one solution of P[u]=0 which is in $L^2(\Omega)$.

Proposition 1. If *P* is separated on D_0 then it is separated on *D* if *P* is L_P at ∞ .

We now turn to the central concern of this paper.

Theorem 2. Let q(x,y) be C^{1} functions. Suppose the laplace differential operator of the form (1) has a positive solution on the interior of Ω such that:

$$\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right) u + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right) u \equiv q u^{2} \leq 2 \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right)^{2},$$
(2)

$$(1-\delta)\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}\right)^{2} \leq \frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}\right)u + \frac{\partial}{\partial y}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}\right)u, \delta \in \left[0, \frac{1}{3}\right].$$
(3)

Then $q \ge 0$ and *P* is separated on $L_2(\Omega)$.

Proof: For the separation proof we need only show that u satisfy an inequality of the form $||qu||^2 \le c||u||^2 + d||P[u]||^2$, where c, d are positive constants.

First, we prove that

$$z = \frac{\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}}{u},$$

satisfies the P.D.E. of the form

$$=z^2-q.$$

We have,

$$\frac{\partial z}{\partial x} = \frac{-u\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y}\right) + \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}\right)\frac{\partial u}{\partial x}}{u^2}}{u^2}$$
$$= \frac{\frac{\partial^2 u}{\partial x^2} - u\frac{\partial^2 u}{\partial x \partial y} + \left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)\left(\frac{\partial u}{\partial x}\right)}{u^2}}{u^2}$$

and

$$\frac{\partial z}{\partial y} = \frac{-u\left(\frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial x \partial y}\right) + \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}\right)\frac{\partial u}{\partial y}}{u^2}$$
$$= \frac{\frac{\partial^2 u}{\partial y^2} - u\frac{\partial^2 u}{\partial x \partial y} + \left(\frac{\partial u}{\partial y}\right)^2 + \left(\frac{\partial u}{\partial x}\right)\left(\frac{\partial u}{\partial y}\right)}{u^2}$$

By substituting in (4), we get

$$\frac{-u\frac{\partial^2 u}{\partial x^2} - 2u\frac{\partial^2 u}{\partial x \partial y} - u\frac{\partial^2 u}{\partial y^2} + 2\left(\frac{\partial u}{\partial x}\right)\left(\frac{\partial u}{\partial y}\right) + \left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2}{u^2}}{=\frac{\left(\frac{\partial u}{\partial x}\right)^2 + 2\left(\frac{\partial u}{\partial x}\right)\left(\frac{\partial u}{\partial y}\right) + \left(\frac{\partial u}{\partial y}\right)^2}{u^2} - q}{u^2}$$

Hence

$$\frac{\partial^2 u}{\partial x^2} - 2\frac{\partial^2 u}{\partial x \partial y} - \frac{\partial^2 u}{\partial y^2} = qu,$$
(5)

since

$$b^2 - 4ac = 0,$$

so it is a parabolic equation.

The solution of the equation (5) is as follows:

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(4)

$$\gamma^{2} + 2\gamma + 1 = 0 \Rightarrow \gamma_{1,2} = -1$$
$$\frac{dy}{dx} - 1 = 0 \Rightarrow z = y - x.$$

Suppose that w=y, so

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial z} \frac{\partial z}{\partial y} + \frac{\partial u}{\partial w} \frac{\partial w}{\partial y} = u_z + u_w,$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial z} (u_z + u_w) \frac{\partial z}{\partial y} + \frac{\partial}{\partial w} (u_z + u_w) \frac{\partial w}{\partial y}$$

$$= \frac{\partial^2 u}{\partial z^2} + 2 \frac{\partial^2 u}{\partial w \partial z} + \frac{\partial^2 u}{\partial w^2},$$
(6)

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial z} \frac{\partial z}{\partial x} + \frac{\partial u}{\partial w} \frac{\partial w}{\partial x} = -u_z,$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial z} (-u_z) \frac{\partial z}{\partial y} + \frac{\partial}{\partial w} (-u_z) \frac{\partial w}{\partial y}$$

$$= -\frac{\partial^2 u}{\partial z^2} - \frac{\partial^2 u}{\partial z \partial w},$$
(7)

And

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial z} (-u_z) \frac{\partial z}{\partial x} + \frac{\partial}{\partial w} (-u_z) \frac{\partial w}{\partial x} = \frac{\partial^2 u}{\partial z^2}$$
(8)

By substituting from (6), (7) and (8) into (5), we get

$$\frac{\partial^2 u}{\partial w^2} = qu.$$

Hence

$$u = \varphi_1(y)exp(\sqrt{q}x) + \varphi_2(y)exp(-\sqrt{q}x).$$

The conditions (2) and (3) are equivalent to the conditions

$$-z^2 \le \frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} \tag{9}$$

and

 $\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} \le \delta z^2.$ (10)

To see this, note that from the definition of z and (6), (7), we get





Next we define the operators

$$L(v) = \frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + zv,$$

and

$$L^*(v) = -\frac{\partial v}{\partial x} - \frac{\partial v}{\partial y} + zv,$$

where $v \in C_0^{\infty}(\Omega)$ and $\Omega \in R^2$.

Now we derive sufficient conditions for the separation of L^* as follows: We have

$$||L^*(v)||^2 = [L^*(v), L^*(v)] = [LL^*(v), v]$$

and

$$LL^{*}(v) = L\left(-\frac{\partial v}{\partial x} - \frac{\partial v}{\partial y} + zv\right)$$
$$= \frac{\partial}{\partial x}\left(-\frac{\partial v}{\partial x} - \frac{\partial v}{\partial y} + zv\right)$$
$$+ \frac{\partial}{\partial y}\left(-\frac{\partial v}{\partial x} - \frac{\partial v}{\partial y} + zv\right)$$
$$+ z\left(-\frac{\partial v}{\partial x} - \frac{\partial v}{\partial y} + zv\right).$$

So

$$\|L^*(v)\|^2 = \left[-\frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 v}{\partial x \partial y} - \frac{\partial^2 v}{\partial y \partial x} - \frac{\partial^2 v}{\partial y^2} + \left(\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} + z^2 \right) v, v \right].$$

Using (9), we obtain

$$\|L^{*}(v)\|^{2} = \left[\frac{\partial v}{\partial x}, \frac{\partial v}{\partial x}\right] + \left[\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}\right] + \left[\frac{\partial v}{\partial y}, \frac{\partial v}{\partial x}\right] \\ + \left[\frac{\partial v}{\partial y}, \frac{\partial v}{\partial y}\right] \\ \geq \left\|\frac{\partial v}{\partial x}\right\|^{2} + 2\left\|\frac{\partial v}{\partial x}\right\| \left\|\frac{\partial v}{\partial y}\right\| \\ + \left\|\frac{\partial v}{\partial y}\right\|^{2} \\ = \left(\left\|\frac{\partial v}{\partial x}\right\| + \left\|\frac{\partial v}{\partial y}\right\|\right)^{2}.$$

By the triangle inequality it also follows that

$$||zv||^2 \le 4 ||L^*(v)||^2.$$

The remaining step is to use the separation of L^* to show that M, which is restricted to $C_0^{\infty}(\Omega)$ is also separated.

We first observe that

$$L^{*}L(v) = -\frac{\partial}{\partial x} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + zv \right) - \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + zv \right) + z \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + zv \right) = -\frac{\partial^{2}v}{\partial x^{2}} - \frac{\partial^{2}v}{\partial x\partial y} - \frac{\partial^{2}v}{\partial y\partial x} - \frac{\partial^{2}v}{\partial y^{2}} - \frac{\partial z}{\partial x}v - \frac{\partial z}{\partial y}v + z^{2}v.$$

Since

$$\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} = z^2 - q.$$

So

$$L^*L(v) == -\frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 v}{\partial x \partial y} - \frac{\partial^2 v}{\partial y \partial x} - \frac{\partial^2 v}{\partial y^2} + qv.$$

Suppose that

$$\frac{\partial^2 v}{\partial x \partial y} = -\frac{\partial^2 v}{\partial y \partial x}$$

then

$$L^*L(v) = -\frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 v}{\partial y^2} + qv = M[v].$$

A consequence of (9) and (10) is that

$$-\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} + z^2 \ge -\delta z^2 + z^2 = z^2(1-\delta).$$

Then

$$q \ge 0.$$

Now, also

$$||P[u]||^{2} = [L^{*}L(u), L^{*}L(u)] = ||L^{*}L(u)||^{2}$$

Since

$$||zL(u)|| = 2||L^*L(u)||.$$

So

$$||P[u]||^{2} \ge \frac{1}{4} ||zL(u)||^{2}$$

= $\frac{1}{4} [zL(u), zL(u)]$
= $\frac{1}{4} [L^{*}(z^{2}L(u)), u]$ (11)

and

$$\begin{aligned} \left[L^{*}(z^{2}L(u)), u\right] &= \left[-\frac{\partial}{\partial x}\left(z^{2}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + zu\right)\right), u\right] \\ &+ zu\right), u\right] \\ &+ \left[-\frac{\partial}{\partial y}\left(z^{2}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + zu\right)\right), u\right] \\ &+ \left[z\left(z^{2}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + zu\right)\right), u\right] \\ &= \left[z^{2}\frac{\partial u}{\partial x}, \frac{\partial u}{\partial x}\right] \\ &+ \left[-\frac{\partial}{\partial x}\left(z^{2}\left(\frac{\partial u}{\partial y} + zu\right)\right), u\right] \\ &+ \left[z^{3}\left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + zu\right), u\right] \\ &+ \left[z^{3}\left(\frac{\partial u}{\partial x}, \frac{\partial u}{\partial x}\right] + \left[\frac{\partial u}{\partial y}, \frac{\partial u}{\partial y}\right]\right) \\ &+ \left[-\frac{\partial}{\partial x}\left(z^{2}\frac{\partial u}{\partial y}\right), u\right] \\ &+ \left[-\frac{\partial}{\partial x}(z^{3}u), u\right] \\ &+ \left[-\frac{\partial}{\partial y}(z^{2}\frac{\partial u}{\partial x}), u\right] \\ &+ \left[-\frac{\partial}{\partial y}(z^{3}u), u\right] \\ &+ \left[z^{3}\frac{\partial u}{\partial x} + z^{3}\frac{\partial u}{\partial y}, u\right] \\ &+ \left[z^{4}u, u\right] \end{aligned}$$

we find that

$$\begin{bmatrix} -\frac{\partial}{\partial x}(z^{3}u), u \end{bmatrix} + \begin{bmatrix} -\frac{\partial}{\partial y}(z^{3}u), u \end{bmatrix} + \begin{bmatrix} z^{4}u, u \end{bmatrix} = \\ \begin{bmatrix} -\frac{\partial z^{3}}{\partial x}u, u \end{bmatrix} + \begin{bmatrix} -z^{3}\frac{\partial u}{\partial x}, u \end{bmatrix} \\ + \begin{bmatrix} -\frac{\partial z^{3}}{\partial y}u, u \end{bmatrix} + \begin{bmatrix} -z^{3}\frac{\partial u}{\partial y}, u \end{bmatrix} + z^{4}[u, u]$$

Since

$$-\frac{\partial z^3}{\partial x} - \frac{\partial z^3}{\partial y} + z^4 = -3z^2 \frac{\partial z}{\partial x} - 3z^2 \frac{\partial z}{\partial y} + z^4,$$

and

$$\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} \le \delta z^2$$

Hence

$$-\frac{\partial z^3}{\partial x} - \frac{\partial z^3}{\partial y} + z^4 \ge z^4 (1 - 3\delta).$$
(13)

But

$$\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} \ge -z^2,$$

So

$$z^{2} = q + \frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} \ge q - z^{2}$$

Hence

Then (13) becomes

$$-\frac{\partial z^3}{\partial x} - \frac{\partial z^3}{\partial y} + z^4 \ge \frac{q^2}{4} (1 - 3\delta).$$
(14)

From (11), (12) and (14), we obtain

$$\begin{split} \|P[u]\|^2 &\geq \frac{1}{8} \Big(\left\| \sqrt{q} \frac{\partial u}{\partial x} \right\| + \left\| \sqrt{q} \frac{\partial u}{\partial y} \right\| \Big)^2 \\ &+ \frac{1 - 3\delta}{16} \|qu\|^2. \end{split}$$

This immediately yields the separation inequality

$$\frac{16}{1-3\delta} \|P[u]\|^2 \ge \|qu\|^2$$

The final result of this paper is quite different from Theorem 2, but it reinforces the connection between disconjugacy and separation. In addition, the proof is quite elementary. **Theorem 3.** Suppose that $P^{\lambda}[u] = -\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) + (q - \lambda q^2)u$, is disconjugate on Ω for some $\lambda > 0$. Then $P[u] = -\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) + qu$, is separated.

Proof: It is well known that the disconjugacy of P^{λ} is equivalent to the positive definiteness of the functional

$$\begin{aligned} Q^{\lambda}(u) &= \iint_{\Omega} \left(\left| \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right|^2 + (q - \lambda q^2) |u|^2 \right) \, dx \, dy \\ \text{for } u \in C_0^{\infty}(\Omega), \end{aligned}$$

see for example [8, Theorem 6.2]. In other words, we must have the inequality

$$Q^{0}(u) = \iint_{\Omega} \left(\left| \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right|^{2} + qu^{2} \right) dx dy \ge \iint_{\Omega} q^{2} |u|^{2} dx dy,$$
(15)

with equality holding iff u = 0.

Now consider the expression

$$P_{q^2}(u) = q^{-2} \left[-\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) + qu \right],$$

where *u* is an appropriate function in $L^2(q^2; \Omega)$. If $u \in C_0^{\infty}(\Omega)$, then the Cauchy-Schwrtz inequality and (15) yields that

$$\left\| P_{q^2}(u) \right\|_{q^2} \| u \|_{q^2} \ge Q^0(u) \ge \lambda \| u \|_{q^2}^2 = \lambda \| q u \|_{q^2}^2$$

It follows that the inequality

$$||P(u)|| \ge ||P_{q^2}(u)||_{q^2} \ge \lambda ||qu||,$$

holds on the C_0^{∞} functions, and therefore on D_0 . Because P is L_p at ∞ we again conclude that it is separated on D. Hence the proof.

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